Table 4. Summary of Statistical Models Used in the Generation of Seasonally Adjusted CPI

(2012=100)

January 2012 – May 2020

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| Series Name/Geographic Area Covered | Statistical Models/Options | Summary Measures |
| All Items – PHILS | MultiplicativeModel: (0,1,1)(0,1,1)With transformation - noneF-value: 3.612MAVS: 3x5 MAMAVTC: 9-term MA | Accepted at level 0.87Check: M4, M7, M8, M9, M10, M11 |
| All Items – AONCR | AdditiveModel: (0,1,1)(0,1,1)With transformation - noneF-value: 4.023MAVS: 3x5 MAMAVTC: 9-term MA | Accepted at level 0.78Check: M7, M8, M9, M10, M11 |
| Food and Non-alcoholic Beverages – PHILS | MultiplicativeModel: (0,1,2)(0,1,1)With transformation - noneF-value: 20.507MAVS: 3x5 MAMAVTC: 9-term MA | Accepted at level 0.39 |
| Food and Non-alcoholic Beverages – NCR | MultiplicativeModel: (2,1,2)(0,1,1)With transformation - noneF-value: 14.673MAVS: 3x5 MAMAVTC: 9-term MA | Accepted at level 0.46Check: M8, M10, M11 |
| Food and Non-alcoholic Beverages – AONCR | AdditiveModel: (0,2,2)(0,1,1)With transformation - noneF-value: 17.492MAVS: 3x5 MAMAVTC: 9-term MA | Accepted at level 0.42Check: M6 |
| Alcoholic Beverages and Tobacco – PHILS | AdditiveModel: (2,1,0)(0,1,1)With transformation - noneF-value: 13.264MAVS: 3x5 MAMAVTC: 9-term MA | Accepted at level 0.48Check: M4 |
| Alcoholic Beverages and Tobacco – NCR | MultiplicativeModel: (2,1,0)(0,1,1)With transformation - noneF-value: 14.453MAVS: 3x5 MAMAVTC: 9-term MA | Accepted at level 0.47Check: M4 |
| Alcoholic Beverages and Tobacco – AONCR | AdditiveModel: (2,1,0)(0,1,1)With transformation - noneF-value: 12.140MAVS: 3x5 MAMAVTC: 9-term MA | Accepted at level 0.47Check: M4 |
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Table 4. Summary of Statistical Models Used in the Generation of Seasonally Adjusted CPI – (continued)

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| Series Name/Geographic Area Covered | Statistical Models/Options | Summary Measures |
| Non-Food – PHILS | AdditiveModel: (0,1,1)(0,1,1)With transformation - noneF-Value: 3.004MAVS: 3x5 MAMAVTC: 9-term MA | Accepted at level 0.66Check: M7, M8, M9, M10, M11 |
| Non-Food – NCR | AdditiveModel: (0,1,1)(0,1,1)With transformation - noneF-Value: 3.300MAVS: 3x9 MAMAVTC: 9-term MA | Accepted at level 0.56Check: M7 |
| Non-Food – AONCR | AdditiveModel: (0,1,2)(0,1,1)With transformation - noneF-Value: 2.103MAVS: 3x5 MAMAVTC: 9-term MA | Accepted at level 0.83Check: M4, M7, M8, M9, M10, M11 |
| Clothing and Footwear - PHILS | MultiplicativeModel: (2,1,2)(0,1,1)With transformation - noneF-value: 3.824MAVS: 3X5 MAMAVTC: 9-term MA | Accepted at level 0.91Check: M7, M8, M9, M10, M11 |
| Clothing and Footwear - NCR | AdditiveModel: NoneWith transformation - noneF-value: 2.843MAVS: 3X9 MAMAVTC: 9-term MA | Accepted at level 0.68Check: M7, M8, M9, M10, M11 |
| Housing, Water, Electricity, Gas and Other Fuels - PHILS | AdditiveModel: (0,1,2)(0,1,1)With transformation – noneF-value: 7.146MAVS: 3X5 MAMAVTC: 9-term MA | Accepted at level 0.50Check: M10, M11 |
| Housing, Water, Electricity, Gas and Other Fuels - AONCR | AdditiveModel: (0,1,1)(0,1,1)With transformation – noneF-value: 5.642MAVS: 3X5 MAMAVTC: 9-term MA | Accepted at level 0.71Check: M4, M8, M10, M11 |
| Furnishing, Household Equipment and Routine Maintenance of the House -PHILS | AdditiveModel: (0,2,2)(0,1,1)With transformation – noneF-value: 6.439MAVS: 3X5 MAMAVTC: 9-term MA | Accepted at level 0.64Check: M7, M8, M9, M10, M11 |

Table 4. Summary of Statistical Models Used in the Generation of Seasonally Adjusted CPI – (continued)

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| Series Name/Geographic Area Covered | Statistical Models/Options | Summary Measures |
| Furnishing, Household Equipment and Routine Maintenance of the House -NCR | AdditiveModel: (2,1,2)(0,1,1)With transformation – noneF-value: 3.952MAVS: 3X5 MAMAVTC: 9-term MA | Accepted at level 0.91Check: M7, M8, M9, M10, M11 |
| Furnishing, Household Equipment and Routine Maintenance of the House -AONCR | AdditiveModel: (0,2,2)(0,1,1)With transformation - noneF-value: 3.507MAVS: 3X5 MAMAVTC: 9-term MA | Accepted at level 0.78Check: M7, M8, M9, M10, M11 |
| Health – PHILS | MultiplicativeModel: (2,1,0)(0,1,1)With transformation – noneF-value: 6.473MAVS: 3X5 MAMAVTC: 9-term MA | Accepted at level 0.61Check: M8, M9, M10, M11 |
| Health –NCR | MultiplicativeModel: (2,1,0)(0,1,1)With transformation - noneF-value: 10.223MAVS: 3X5 MAMAVTC: 9-term MA | Accepted at level 0.62Check: M4, M8, M9, M10, M11 |
| Health – AONCR | AdditiveModel: (0,1,1)(0,1,1)With transformation - noneF-value: 3.078MAVS: 3X5 MAMAVTC: 9-term MA | Accepted at level 0.70Check: M7, M8, M9, M10, M11 |
| Transport – AONCR | MultiplicativeModel: (2,1,2)(0,1,1)With transformation - noneF-value: 0.969MAVS: 3X5 MAMAVTC: 13-term MA | Rejected at level 1.47Check: M1, M4, M7, M8, M9, M10, M11 |
| Recreation and Culture - PHILS | MultiplicativeModel: (0,1,2)(0,1,1)With transformation – noneF-value: 5.145MAVS: 3X3 MAMAVTC: 9-term MA | Accepted at level 0.83Check: M7, M8, M9, M10, M11 |
| Recreation and Culture - NCR | AdditiveModel: (0,1,2)(0,1,1)With transformation – noneF-value: 7.177MAVS: 3X3 MAMAVTC: 9-term MA | Accepted at level 0.79Check: M7, M8, M9, M10, M11 |

Table 4. Summary of Statistical Models Used in the Generation of Seasonally Adjusted CPI – (concluded)

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| Series Name/Geographic Area Covered | Statistical Models/Options | Summary Measures |
| Recreation and Culture - AONCR | AdditiveModel: (2,1,2)(0,1,1)With transformation – noneF-value: 5.023MAVS: 3X3 MAMAVTC: 9-term MA | Accepted at level 0.82Check: M7, M8, M9, M10, M11 |
| Education – PHILS | AdditiveModel: (2,1,2)(0,1,1)With transformation - noneF-value: 17.071MAVS: 3X3 MAMAVTC: 9-term MA | Accepted at the level 0.43Check: M4, M10, M11 |
| Education –NCR | MultiplicativeModel: (2,1,2)(0,1,1)With transformation - noneF-value: 82.220MAVS: 3X3 MAMAVTC: 9-term MA | Accepted at the level 0.32Check: M4  |
| Education – AONCR | AdditiveModel: (0,1,2)(0,1,1)With transformation - noneF-value: 10.085MAVS: 3X3 MAMAVTC: 9-term MA | Accepted at the level 0.56Check: M4, M10, M11 |
| Restaurant and Miscellaneous Goods and Services - PHILS | AdditiveModel: (2,1,2)(0,1,1)With transformation - noneF-value: 2.226MAVS: 3X5 MAMAVTC: 9-term MA | Accepted at the level 0.76Check: M7, M8, M9, M10, M11 |
| Restaurant and MiscellaneousGoods and Services – NCR | MultiplicativeModel: (2,1,0)(0,1,1)With transformation - noneF-value: 3.574MAVS: 3X5 MAMAVTC: 9-term MA | Accepted at the level 0.68Check: M4, M7, M8, M10, M11 |
| Restaurant and MiscellaneousGoods and Services – AONCR | AdditiveModel: (0,2,2)(0,1,1)With transformation - noneF-value: 0.890MAVS: 3X5 MAMAVTC: 9-term MA | Rejected at the level 1.18Check: M7, M8, M9, M10, M11 |

Source: Philippine Statistics Authority